**ATTACHMENT A**

**Local Agency Investment Fund**
**P.O. Box 942809**
**Sacramento, CA 94209-0001**
**(916) 653-3001**

www.treasurer.ca.gov/pmia-laif/laif.asp
November 16, 2017

ORANGE COUNTY TRANSPORTATION AUTHORITY

MANAGER, TREASURY/PUBLIC FINANCE
550 SOUTH MAIN STREET
P.O. BOX 14184
ORANGE, CA 92613-1584

PMIA Average Monthly Yields

**Account Number:**
80-30-001

Tran Type Definitions

October 2017 Statement

| Effective Date | Transaction Date | Tran Type | Confirm Number | Authorized Caller | Amount |
|---|---|---|---|---|---|
| 10/13/2017 | 10/12/2017 | QRD | 1550755 | SYSTEM | 27,816.30 |

**Account Summary**

| | | | |
|---|---|---|---|
| Total Deposit: | 27,816.30 | Beginning Balance: | 10,277,366.91 |
| Total Withdrawal: | 0.00 | Ending Balance: | 10,305,183.21 |

JOHN CHIANG
TREASURER
STATE OF CALIFORNIA

## PMIA Performance Report

| Date | Daily Yield* | Quarter to Date Yield | Average Maturity (in days) |
|---|---|---|---|
| 10/16/17 | 1.15 | 1.14 | 195 |
| 10/17/17 | 1.15 | 1.14 | 193 |
| 10/18/17 | 1.15 | 1.14 | 193 |
| 10/19/17 | 1.15 | 1.14 | 192 |
| 10/20/17 | 1.15 | 1.14 | 192 |
| 10/21/17 | 1.15 | 1.14 | 192 |
| 10/22/17 | 1.15 | 1.14 | 192 |
| 10/23/17 | 1.15 | 1.14 | 189 |
| 10/24/17 | 1.15 | 1.14 | 187 |
| 10/25/17 | 1.15 | 1.14 | 186 |
| 10/26/17 | 1.16 | 1.14 | 187 |
| 10/27/17 | 1.16 | 1.14 | 195 |
| 10/28/17 | 1.16 | 1.14 | 195 |
| 10/29/17 | 1.16 | 1.14 | 195 |
| 10/30/17 | 1.16 | 1.14 | 190 |
| 10/31/17 | 1.16 | 1.14 | 184 |
| 11/01/17 | 1.16 | 1.14 | 191 |
| 11/02/17 | 1.16 | 1.14 | 195 |
| 11/03/17 | 1.16 | 1.14 | 195 |
| 11/04/17 | 1.16 | 1.15 | 195 |
| 11/05/17 | 1.16 | 1.15 | 195 |
| 11/06/17 | 1.16 | 1.15 | 194 |
| 11/07/17 | 1.16 | 1.15 | 196 |
| 11/08/17 | 1.16 | 1.15 | 197 |
| 11/09/17 | 1.17 | 1.15 | 198 |
| 11/10/17 | 1.17 | 1.15 | 197 |
| 11/11/17 | 1.17 | 1.15 | 197 |
| 11/12/17 | 1.17 | 1.15 | 197 |
| 11/13/17 | 1.17 | 1.15 | 194 |
| 11/14/17 | 1.17 | 1.15 | 193 |
| 11/15/17 | 1.17 | 1.15 | 196 |

*Daily yield does not reflect capital gains or losses

View Prior Month Daily Rates

## LAIF Performance Report

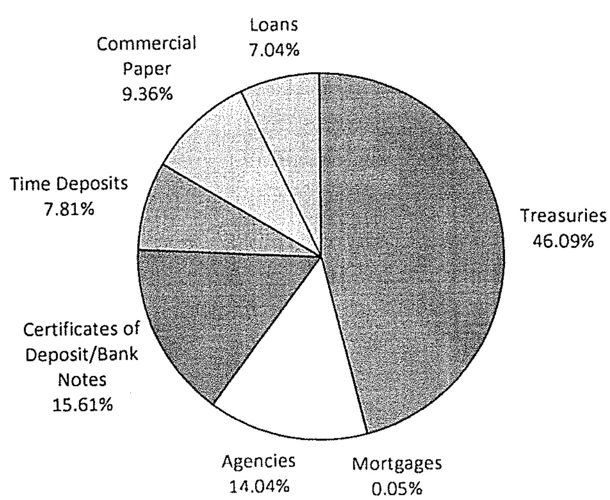
### Quarter Ending 09/30/17

| | |
|---|---|
| Apportionment Rate: | 1.07% |
| Earnings Ratio: | .00002942867511750 |
| Fair Value Factor: | .999042071 |
| Daily: | 1.11% |
| Quarter to Date: | 1.08% |
| Average Life: | 190 |

### PMIA Average Monthly Effective Yields

| | |
|---|---|
| Oct 2017 | 1.143 |
| Sept 2017 | 1.111 |
| Aug 2017 | 1.084 |

## Pooled Money Investment Account Portfolio Composition 10/31/17 $72.4 billion




Based on data available as of 11/15/2017

# State of California
# Pooled Money Investment Account
# Market Valuation
# 10/31/2017

| Description | Carrying Cost Plus Accrued Interest Purch. | Fair Value | Accrued Interest |
|---|---|---|---|
| | | | |
| United States Treasury: | | | |
| Bills | $ 14,571,617,028.20 | $ 14,625,191,000.00 | NA |
| Notes | $ 18,775,856,287.54 | $ 18,715,501,000.00 | $ 40,660,397.50 |
| | | | |
| Federal Agency: | | | |
| SBA | $ 873,720,729.05 | $ 863,104,933.35 | $ 1,099,545.15 |
| MBS-REMICs | $ 35,683,029.70 | $ 37,054,381.86 | $ 167,238.71 |
| Debentures | $ 1,378,212,472.56 | $ 1,372,832,150.00 | $ 3,127,490.95 |
| Debentures FR | $ - | $ - | $ - |
| Debentures CL | $ 250,000,000.00 | $ 248,717,000.00 | $ 1,061,402.00 |
| Discount Notes | $ 7,150,407,458.06 | $ 7,170,445,000.00 | NA |
| GNMA | $ - | $ - | $ - |
| | | | |
| Supranational Debentures | $ 450,315,184.02 | $ 448,483,000.00 | $ 1,215,590.00 |
| Supranational Debentures FR | $ 50,000,000.00 | $ 50,071,500.00 | $ 38,491.10 |
| | | | |
| CDs and YCDs FR | $ 625,000,000.00 | $ 625,000,000.00 | $ 983,757.63 |
| Bank Notes | $ 500,000,000.00 | $ 499,885,536.20 | $ 1,676,388.89 |
| CDs and YCDs | $ 10,175,000,000.00 | $ 10,173,329,638.98 | $ 26,215,250.01 |
| Commercial Paper | $ 6,775,842,555.54 | $ 6,784,644,874.97 | NA |
| | | | |
| Corporate: | | | |
| Bonds FR | $ - | $ - | $ - |
| Bonds | $ - | $ - | $ - |
| | | | |
| Repurchase Agreements | $ - | $ - | $ - |
| Reverse Repurchase | $ - | $ - | $ - |
| | | | |
| Time Deposits | $ 5,654,240,000.00 | $ 5,654,240,000.00 | NA |
| AB 55 & GF Loans | $ 5,096,486,000.00 | $ 5,096,486,000.00 | NA |
| | | | |
| TOTAL | $ 72,362,380,744.67 | $ 72,364,986,015.36 | $ 76,245,551.94 |

Fair Value Including Accrued Interest $ 72,441,231,567.30

Repurchase Agreements, Time Deposits, AB 55 & General Fund loans, and Reverse Repurchase agreements are carried at portfolio book value (carrying cost).